Contents of Volume 87

PAGE

AERTS, M., CLAESKENS, G. and HART, J. D. Testing lack of fit in multiple regression 405

AKRITAS, M. G., ARNOLD, S. F. and DU, Y. Nonparametric models and methods for nonlinear analysis of covariance 507

ANDERSEN, P. K. (See SØRENSEN, P.)

ANDERSON, C. R. (See KENT, J. T.)

ANDREWS, C. (See LAAN, M. J. VAN DER)

ARNOLD, S. F. (See AKRITAS, M. G.)

AZZALINI, A. and HALL, P. Reducing variability using bootstrap methods with qualitative constraints 895

BANG, H. and TSIATIS, A. A. Estimating medical costs with censored data . . 329

BARBIERI, M. M., LISEO, B. and PETRELLA, L. Bayes factors for Fieller's problem 717

BETENSKY, R. A. On nonidentifiability and noninformative censoring for current status data 218

BINGHAM, N. H. Studies in the history of probability and statistics XLVI. Measure into probability: From Lebesgue to Kolmogorov 145

BÖHNING, D. (See MALZAHN, U.)

BOOKSTEIN, F. L. (See MARDIA, K. V.)

BRAUN, J. V., BRAUN, R. K. and MÜLLER, H.-G. Multiple changepoint fitting via quasilikelihood, with application to DNA sequence segmentation . . . 301

BRAUN, R. K. (See BRAUN, J. V.)

CAI, T., WEI, L. J. and WILCOX, M. Semiparametric regression analysis for clustered failure time data 867

CHAN, K. S. (See TSAI, H.)

CHEN, S. X. and LLOYD, C. J. A nonparametric approach to the analysis of two-stage mark–recapture experiments 633

CHEN, S. X. and QIN, Y. S. Empirical likelihood confidence intervals for local linear smoothers 946

CHEN, Y.-H. A robust imputation method for surrogate outcome data . . 711

CHENG, S. C. and WEI, L. J. Inferences for a semiparametric model with panel data 89

CHIU, S. N. (See MOLCHANOV, I. S.)

CHOI, E. and HALL, P. On the estimation of poles in intensity functions . . 251

CHOI, E., HALL, P. and PRESNELL, B. Rendering parametric procedures more robust by empirically tilting the model 453

CLAESKENS, G. (See AERTS, M.)

CORDEIRO, G. M. (See CRIBARI-NETO, F.)

COX, D. R. and WERMUTH, N. On the generation of the chordless four-cycle 206

CRIBARI-NETO, F., FERRARI, S. L. P. and CORDEIRO, G. M. Improved heteroscedasticity-consistent covariance matrix estimators 907

CROUX, C. and HAESBROECK, G. Principal component analysis based on robust estimators of the covariance or correlation matrix: Influence functions and efficiencies 603
DAMIEN, P. (See WALKER, S.)
DAVIS, R. A., DUNSMUIR, W. T. M. and WANG, Y. On autocorrelation in a Poisson regression model 491
DELGADO, M. A. and MORA, J. A nonparametric test for serial independence of regression errors 228
DEMIDENKO, E. Is this the least squares estimate? 437
DENNE, J. S. and JENNISON, C. A group sequential *t*-test with updating of sample size 125
DING, A. A. (See WANG, W.)
DRYDEN, I. L. (See KENT, J. T.)
DU, Y. (See AKRITAS, M. G.)
DUNSMUIR, W. T. M. (See DAVIS, R. A.)
FANG, K.-T. and MUKERJEE, R. A connection between uniformity and aberration in regular fractions of two-level factorials 193
FARAGGI, D. (See GOLDENSHLUGER, A.)
FERRARI, S. L. P. (See CRIBARI-NETO, F.)
FINE, J. P. and JIANG, H. On association in a copula with time transformations 559
FOSTER, D. P. (See GEORGE, E. I.)
GEORGE, E. I. and FOSTER, D. P. Calibration and empirical Bayes variable selection 731
GIBBS, A. L. Bounding the convergence time of the Gibbs sampler in Bayesian image restoration 749
GIJBELS, I., HALL, P., JONES, M. C. and KOCH, I. Tests for monotonicity of a regression mean with guaranteed level 663
GILMOUR, S. G. (See TSAI, P.-W.)
GOLDENSHLUGER, A. and FARAGGI, D. Nonparametric estimation of weighted proportions with application to particle size measurement 157
GREEN, P. J. (See NOBILE, A.)
HAESBROECK, G. (See CROUX, C.)
HALD, A. Studies in the history of probability and statistics XLVII. Pizzetti's contributions to the statistical analysis of normally distributed observations, 1891 213
HALL, P., REIMANN, J. and RICE, J. Nonparametric estimation of a periodic function 545
HALL, P. (See AZZALINI, A.)
HALL, P. (See CHOI, E.)
HALL, P. (See GIJBELS, I.)
HART, J. D. (See AERTS, M.)
HASTIE, T. J. (See JAMES, G. M.)
HAYWOOD, J. and TUNNICLIFFE WILSON, G. An improved state space representation for cyclical time series 724
HE, X., SIMPSON, D. G. and WANG, G. Breakdown points of *t*-type regression estimators 675
HECKMAN, N. E. and ZAMAR, R. H. Comparing the shapes of regression functions 135

HELMERS, R. Inference on rare errors using asymptotic expansions and bootstrap calibration 689
HOLLING, H. (See MALZAHN, U.)
HRAFNKELSSON, B. and NEWTON, H. J. Asymptotic simultaneous confidence bands for vector autoregressive spectra 173
HUGHES-OLIVER, J. M. and ROSENBERGER, W. F. Efficient estimation of the prevalence of multiple rare traits 315
IMBENS, G. W. The role of the propensity score in estimating dose-response functions 706
ISHWARAN, H. and ZAREPOUR, M. Markov chain Monte Carlo in approximate Dirichlet and beta two-parameter process hierarchical models 371
JAMES, G. M., HASTIE, T. J. and SUGAR, C. A. Principal component models for sparse functional data 587
JENNISON, C. (See DENNE, J. S.)
JIANG, H. (See FINE, J. P.)
JIANG, W. (See ROSEN, O.)
JOHN, J. A. (See WILLIAMS, E. R.)
JOHNSON, R. A. (See YEO, I.-K.)
JONES, M. C. (See GIJBELS, I.)
KENNEDY, M. C. and O'HAGAN, A. Predicting the output from a complex computer code when fast approximations are available 1
KENT, J. T., DRYDEN, I. L. and ANDERSON, C. R. Using circulant symmetry to model featureless objects 527
KOCH, I. (See GIJBELS, I.)
KOVACEVIC, M. (See SUTRADHAR, B. C.)
KÜBLER, J. (See SHAO, J.)
KULICH, M. and LIN, D. Y. Additive hazards regression for case-cohort studies 73
LAAN, M. J. VAN DER and ANDREWS, C. The nonparametric maximum likelihood estimator in a class of doubly censored current status data models with application to partner studies 61
LI, B. (See QU, A.)
LI, Y. and LIN, X. Covariate measurement errors in frailty models for clustered survival data 849
LIN, D. Y. On fitting Cox's proportional hazards models to survey data . . 37
LIN, D. Y. (See KULICH, M.)
LIN, X. (See LI, Y.)
LINDSAY, B. G. (See QU, A.)
LISEO, B. (See BARBIERI, M. M.)
LIU, J. S. and SABATTI, C. Generalised Gibbs sampler and multigrid Monte Carlo for Bayesian computation 353
LLOYD, C. J. Maximum likelihood estimation of misclassification rates of a binomial regression 700
LLOYD, C. J. (See CHEN, S. X.)
LUND, J. and RUDEMO, M. Models for point processes observed with noise 235
MALZAHN, U., BÖHNING, D. and HOLLING, H. Nonparametric estimation of heterogeneity variance for the standardised difference used in meta-analysis 619
MARDIA, K. V., BOOKSTEIN, F. L. and MORETON, I. J. Statistical assessment of bilateral symmetry of shapes 285

MARTIN, R. J. Exact Gaussian maximum likelihood and simulation for regularly-spaced observations with Gaussian correlations 727
MEAD, R. (See TSAI, P.-W.)
MOLCHANOV, I. S. and CHIU, S. N. Smoothing techniques and estimation methods for nonstationary Boolean models with applications to coverage processes 265
MORA, J. (See DELGADO, M. A.)
MORETON, I. J. (See MARDIA, K. V.)
MUKERJEE, R. (See FANG, K.-T.)
MÜLLER, H.-G. (See BRAUN, J. V.)
NEUHAUS, G. (See ZHU, L.-X.)
NEWTON, H. J. (See HRAFNKELSSON, B.)
NOBILE, A. and GREEN, P. J. Bayesian analysis of factorial experiments by mixture modelling 15
NYANGOMA, S. O. (See SEBER, G. A. F.)
OAKES, D. and RITZ, J. Regression in a bivariate copula model 345
O'HAGAN, A. (See KENNEDY, M. C.)
PANKRATZ, A. E. (See TSAY, R. S.)
PEÑA, D. (See TSAY, R. S.)
PETRELLA, L. (See BARBIERI, M. M.)
PIGEOT, I. (See SHAO, J.)
POURAHMADI, M. Maximum likelihood estimation of generalised linear models for multivariate normal covariance matrix 425
PRESNELL, B. (See CHOI, E.)
QIN, J. Combining parametric and empirical likelihoods 484
QIN, Y. S. (See CHEN, S. X.)
QU, A., LINDSAY, B. G. and LI, B. Improving generalised estimating equations using quadratic inference functions 823
RAO, J. N. K. (See ZHONG, B.)
REIMANN, J. (See HALL, P.)
RICE, J. (See HALL, P.)
RITZ, J. (See OAKES, D.)
ROBINS, J. M. and WANG, N. Inference for imputation estimators . . . 113
ROSEN, O., JIANG, W. and TANNER, M. A. Mixtures of marginal models . . 391
ROSENBERGER, W. F. (See HUGHES-OLIVER, J. M.)
ROVERATO, A. Cholesky decomposition of a hyper inverse Wishart matrix . . 99
RUDEMO, M. (See LUND, J.)
SABATTI, C. (See LIU, J. S.)
SEBER, G. A. F. and NYANGOMA, S. O. Residuals for multinomial models . . 183
SEVERINI, T. A. The likelihood ratio approximation to the conditional distribution of the maximum likelihood estimator in the discrete case 939
SEXTON, J. and SWENSEN, A. R. ECM algorithms that converge at the rate of EM 651
SHAO, J., KÜBLER, J. and PIGEOT, I. Consistency of the bootstrap procedure in individual bioequivalence 573
SIMPSON, D. G. (See HE, X.)
SØRENSEN, P. and ANDERSEN, P. K. Competing risks analysis of the case-cohort design 49
SUGAR, C. A. (See JAMES, G. M.)

SUTRADHAR, B. C. and KOVACEVIC, M. Analysing ordinal longitudinal survey data: Generalised estimating equations approach 837
SWENSEN, A. R. (See SEXTON, J.)
TANNER, M. A. (See ROSEN, O.)
TSAI, H. and CHAN, K. S. Testing for nonlinearity with partially observed time series 805
TSAI, P.-W., GILMOUR, S. G. and MEAD, R. Projective three-level main effects designs robust to model uncertainty 467
TSAY, R. S., PEÑA, D. and PANKRATZ, A. E. Outliers in multivariate time series 789
TSIATIS, A. A. (See BANG, H.)
TUNNICLIFFE WILSON, G. (See HAYWOOD, J.)
VERDINELLI, I. A note on Bayesian design for the normal linear model with unknown error variance 222
VICARD, P. On the identification of a single-factor model with correlated residuals 199
WALDEN, A. T. A unified view of multitaper multivariate spectral estimation 767
WALKER, S. and DAMIEN, P. Representations of Lévy processes without Gaussian components 477
WANG, G. (See HE, X.)
WANG, N. (See ROBINS, J. M.)
WANG, W. and DING, A. A. On assessing the association for bivariate current status data 879
WANG, Y. (See DAVIS, R. A.)
WEI, L. J. (See CAI, T.)
WEI, L. J. (See CHENG, S. C.)
WERMUTH, N. (See COX, D. R.)
WILCOX, M. (See CAI, T.)
WILLIAMS, E. R. and JOHN, J. A. Updating the average efficiency factor in α-designs 695
YEO, I.-K. and JOHNSON, R. A. A new family of power transformations to improve normality or symmetry 954
ZAMAR, R. H. (See HECKMAN, N. E.)
ZAREPOUR, M. (See ISHWARAN, H.)
ZHONG, B. and RAO, J. N. K. Empirical likelihood inference under stratified random sampling using auxiliary population information 929
ZHU, L.-X. and NEUHAUS, G. Nonparametric Monte Carlo tests for multivariate distributions 919